I CLAIM:

1.   A method of matching orders for a user according to an evaluation heuristic, comprising:

      a)   selecting an evaluation heuristic;

      b)   scheduling a time to execute the selected evaluation heuristic;

      c)   executing the selected evaluation heuristic;

      d)   creating an order message for communication to a transaction destination if the selected evaluation heuristic matches the order; and

      e)   repeating steps a) through d) until the order is fulfilled.

2.   An order matching system for matching orders by a user by computer according to an evaluation heuristic, comprising:

      a)   a user interface for selecting the evaluation heuristic;

      b)   a user interface for scheduling execution of the selected evaluation heuristic;

      c)   a computer program for executing the selected evaluation heuristic at the scheduled time; and

      d)   a communications network coupled to the computer program for creating an order message to be dispatched to a transaction destination if the selected evaluation heuristic matches the order.

3.   An order schedule for use in an order matching system that creates an order message for communication to a transaction destination upon matching an order to evaluation heuristics selected by a user, the order schedule comprising:

a)   a user interface that allows for the selecting of the evaluation heuristic; and

b)   a user interface for creating a schedule to execute the evaluation heuristic.

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